

AMENDMENTS TO THE CLAIMS

Please replace all prior versions and listings of claims in the application with the listing of claims as follows:

Listing of Claims

1.-31. (Canceled).

32. (Currently Amended) A unit pricing device, comprising:

a processor;

a communication device in communication with said processor and coupled to receive market information from ~~at least a first market~~ one or more data source sources; and

a storage device in communication with said processor and storing instructions adapted to be executed by said processor to:

receive an issuer identifier identifying an issuer;

receive an equity security identifier of an equity security associated with the issuer identifier;

receive populate a first data structure with forward information, including a forward settlement date and a forward settlement price, describing data identifying terms of a proposed unit including data identifying terms of a forward contract transaction that obligates a holder to purchase a number of shares of the involving an issuer and an equity security associated with the issuer at the forward settlement date for the forward settlement

~~price, and data Identifying terms of a contingent convertible debt instrument involving said issuer and said equity security;~~

populate a second data structure with convertible note information, including a convertible note maturity date, a convertible note interest rate, a conversion ratio, a convertible note issue price and a convertible note principal amount, describing a convertible note that is convertible to the equity security associated with the issuer according to a specified conversion formula;

populate a third data structure with financial information associated with the equity security identifier from a data source;

populate a fourth data structure with ~~receive said market information~~ financial information associated with the issuer identifier from ~~said market~~ a data source; and

calculate ~~generate~~, based on data in the first data structure, data in the second data structure, data in the third data structure, and data in the fourth data structure ~~said market information and said terms of said proposed unit~~, pricing data associated with said a proposed unit comprising the forward transaction and the convertible note.

33. (Canceled).

34. (New) The device of claim 32, wherein the forward information further comprises a contract fee payable to the holder.

35. (New) The device of claim 34, wherein the contract fee is payable in installments.

36. (New) The device of claim 34, wherein the contract fee is specified as an annual contract payment rate paid quarterly.

37. (New) The device of claim 34, wherein the contract fee is calculated as a percentage of the forward settlement price.
38. (New) The device of claim 32, wherein the number of shares received by the holder as a result of the forward transaction is reduced if the value of the equity security increases.
39. (New) The device of claim 32, wherein the convertible note interest rate is an accretion rate.
40. (New) The device of claim 32, wherein the convertible note information further comprises conversion conditions identifying circumstances under which the convertible note may be converted.
41. (New) The device of claim 32, wherein the convertible note information further comprises a remarketing date associated with a remarketing.
42. (New) The device of claim 32, wherein a contingency event is associated with the convertible note.
43. (New) The device of claim 42, wherein the convertible note information further comprises a number of warrants distributed if the contingency event occurs.
44. (New) The device of claim 32, wherein the convertible note information further comprises information regarding an issuer call option associated with the convertible note.
45. (New) The device of claim 32, wherein the conversion formula specifies an initial share price, an initial share conversion price, an initial share conversion premium, and a share conversion ratio.
46. (New) The device of claim 32, further comprising instructions adapted to be executed by said processor to:

retrieving financial information associated with previous issuers of convertible instruments; and

using the financial information associated with previous issuers of convertible instruments during generation of the pricing data associated with the proposed unit.

47. (New) The device of claim 32, further comprising instructions adapted to be executed by said processor to issue the proposed unit.